Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e

As of 18.02.2019

Page 1

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Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.3 Contract Specifications for Index Futures Contracts

The following subpart contains contract specifications for Futures contracts on stock index ("Index Futures Contracts").

1.3.1 Subject Matter of Contract

- (1) An Index Futures Contract is a futures contract on a specific stock index.
- (2) Futures Contracts on the following stock indices are available for trading at Eurex Deutschland such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:
 - [...]
 - EURO STOXX 50[®] Index (STOXX Limited)
 - EURO STOXX[®] Index (STOXX Limited)
 - EURO STOXX 50® Low Carbon Index (STOXX Limited)
 - [...]
 - STOXX[®] Europe 50 Index (STOXX Limited)
 - STOXX[®] Europe 600 Index (STOXX Limited)
 - STOXX® Europe 600 ESG-X Index (STOXX Limited)
 - STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & <u>Tobacco Index (STOXX Limited)</u>
 - STOXX[®] Europe Large 200 Index (STOXX Limited)
 - [...]
- [...]
- (5) The value of a futures contract shall be:
 - [...]

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Page 2

- EUR 100 per index point for Futures Contracts on the <u>EURO STOXX 50® Low</u> <u>Carbon Index</u>, MSCI ACWI Index (NTR, EUR), the MSCI Europe (GTR, EUR), the MSCI Europe Index (NTR & Price, EUR), the MSCI Europe Growth Index, the MSCI Europe Value Index, the MSCI Europe ex Switzerland Index, the MSCI EMU Index (GTR, EUR), the MSCI EMU Index (NTR, EUR), MSCI EMU Growth (NTR, USD), MSCI EMU Value (NTR, USD), the MSCI Emerging Market Index (NTR, EUR), the MSCI France (GTR, EUR), the MSCI France (NTR, EUR), the MSCI World Index (GTR, EUR), <u>and</u> the MSCI World Index (NTR, EUR), <u>the</u> <u>STOXX® Europe 600 ESG-X Index and the STOXX® Europe Climate Impact Ex</u> <u>Global Compact Controversial Weapons & Tobacco Index</u>
- [...]
- [...]

1.3.4 Last Trading Day, Final Settlement Day, Close of Trading

- [...]
- (4) Close of trading on the last trading day
 - for DAX[®], Mini-DAX[®], MDAX[®], TecDAX[®] DivDAX[®] Futures Contracts shall be the start of the call phase of the intra-day auctions in the electronic trading system of the Frankfurt Stock Exchange as determined by the Management Board of Eurex Deutschland
 - for OMXH25 Futures Contracts shall be the close of trading in continuous electronic trading at Helsinki Stock Exchange
 - for SMI[®] Futures Contracts, SLI[®] Futures Contracts and SMIM[®] Futures Contracts shall be 9:00 CET.
 - for
 - EURO STOXX 50[®] ex Financials Index
 - EURO STOXX 50[®] Index (Product ID: FESX)
 - EURO STOXX 50[®] Index (Product ID: FESQ)
 - EURO STOXX 50[®] Low Carbon Index
 - EURO STOXX® Index
 - EURO STOXX[®] Large Index
 - [...]
 - iSTOXX® Europe Size Factor (Net Return, EUR)
 - iSTOXX[®] Europe Value Factor (Net Return, EUR)
 - iSTOXX[®] Europe Carry Factor (Net Return, EUR)
 - STOXX[®] Europe 50 Index
 - [...]
 - STOXX[®] Europe Small 200 Index (Product ID: FSCP)
 - STOXX[®] Europe 600 Index (Product ID: FXXP)
 - STOXX[®] Europe 600 ESG-X Index
 - STOXX[®] Europe Climate Impact Ex Global Compact Controversial Weapons
 <u>& Tobacco Index</u>
 - STOXX[®] Europe 600 Sector Index
 - Futures Contracts shall be at 12:00 p.m. CET

As of 18.02.2019

Page 3

- for Dow Jones Italy Titans 30SM Index Futures Contracts shall be 9:05 a.m. CET
 - for MSCI Index Futures Contracts, TA-35 Index Contracts and STOXX[®] Global Select Dividend 100 Index Contracts shall be 10:00 p.m. CET
- for RDX[®] EUR and RDX[®] USD Index Futures Contracts shall be the close of trading in continuous electronic trading at London Stock Exchange (LSE International Orderbook) at 5:30 p.m. CET
- for ATX[®] Index Futures Contracts and ATX[®] five Index Futures Contracts is the start of the intra-day auctions in the electronic trading system of the Wiener Börse AG at 12:00 p.m. CET
- for CECE[®] EUR Index Futures Contracts shall be 5:10 p.m. CET

1.3.5 Price Gradations

1.3.5.1 General Price Gradations for Index Futures Contracts

The price of Index Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

- [...]
- 0.1 points at
 - OMXH25, this represents a value of EUR 1
 - EURO STOXX[®] Sectors, this represents a value of EUR 5
 - EURO STOXX® 50 Low Carbon, this represents a value of EUR 10
 - STOXX® Europe 600 ESG-X, this represents a value of EUR 10
 - STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco, this represents a value of EUR 10
 - STOXX® Europe 600 Sectors, this represents a value of EUR 5
- [...]

[...]

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

The following Futures and Options Contracts admitted for trading at Eurex Deutschland may be entered using the Eurex T7 Entry Service for the trade types specified below.

3.2.1 Block trades

The products listed below are admitted to block trading. Aside from the standard contract on a certain underlying instrument pursuant to Annex A and Annex B, contracts may also be traded according to a different type of execution, settlement and term, provided that this has been permitted by the Management Board in the table below ("Additional Contract Versions"). The terms of the trades may not exceed the maximum terms of a Eurex Future or Eurex Option defined by the Management Board of Eurex Deutschland and the exercise of the trades may not exceed the maximum execution of an option defined by the Management Board of Eurex Deutschland, multiplied by 2.5.

Eurex14e

As of 18.02.2019

Page 4

Product					
Standard	Additional contract versions Y/N				
[]					
Index Futures					
[]					
Futures Contracts on the EURO STOXX 50 [®] Index (FESX)	Y	1,000			
Futures Contracts on the EURO STOXX 50 [®] Index (FESQ)	Y	1,050			
Futures Contracts on the EURO STOXX 50 [®] Low Carbon Index (FSLC)	Ţ	<u>50</u>			
Futures-Contracts on the EURO STOXX 50® ex Financials Index (FEXF)	Y	250			
[]					
Futures Contracts on the STOXX [®] Europe 600 Index (FXXP)	Υ	100			
Futures Contracts on the STOXX [®] Europe 600 ESG-X Index (FSEG)	J	<u>50</u>			
Futures Contracts on the STOXX [®] Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index (FSCI)	ī	<u>50</u>			
Futures Contracts on the Euro STOXX®50 Corporate Bond Index (FCPI)	Y	100			
Futures Contracts STOXX [®] Europe 600 Sector Indices	Y	250			
[]					

[...]

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As of 18.02.2019

Page 5

3.2.3 Exchange for Physicals for Index Futures/FX Futures ("EFP-I")

The following Contracts are admitted:

- [...]
- Futures Contracts on the EURO STOXX 50[®] Index (FESX)
- Futures Contracts on the EURO STOXX 50[®] Index (FESQ)
- Futures Contracts on the EURO STOXX 50[®] Low Carbon Index (FSLC)
- Futures Contracts on the EURO STOXX[®] Index (FXXE)
- [...]
- Futures Contracts on the STOXX[®] Europe 50 Index (FSTX)
- Futures Contracts on the STOXX[®] Europe 600 Index (FXXP)
- Futures Contracts on the STOXX® Europe 600 ESG-X Index (FSEG)
- Futures Contracts on the STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index (FSCI)
- Futures Contracts on the STOXX[®] Europe 600 Sector Indices
- [...]

[...]

3.2.4 Exchange for Swaps ("EFS")

The following Contracts are admitted:

- [...]
- Futures Contracts on the EURO STOXX 50[®] Index (FESX)
- Futures Contracts on the EURO STOXX 50[®] Index (FESQ)
- Futures Contracts on the EURO STOXX 50[®] Low Carbon Index (FSLC)
- Futures Contracts on the EURO STOXX[®] Index (FXXE)
- Futures Contracts on the EURO STOXX[®] Large Index (FLCE)
- [...]
- Futures Contracts on the STOXX[®] Europe 50 Index (FSTX)
- Futures Contracts on the STOXX[®] Europe 600 Index (FXXP)
- Futures Contracts on the STOXX[®] Europe 600 ESG-X Index (FSEG)
- Futures Contracts on the STOXX[®] Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index (FSCI)
- Futures Contracts on the STOXX[®] Europe 600 Sector Indices
- Futures Contracts on the STOXX[®] Europe Large 200 Index (FLCP)
- [...]

[...]

Annex C in relation to Contract Specifications:

Trading Hours for Futures Contracts

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Eurex14e

As of 18.02.2019

Page 6

Index Futures Contracts

Product	Product ID	Pre- Trading Period	Continu- ous Trading	Post- Trading Period Until	Off-book Trading Period	Off-book Post- Trading Period until	Last Trading Day
							Trading Until
[]							
EURO STOXX 50 [®] Index Futures	FESQ	07:30- 07:50	07:50- 22:00	22:30	08:00- 22:00	22:15	12:00
EURO STOXX [®] Index Futures	FXXE	07:30- 07:50	07:50- 22:00	22:30	08:00- 22:00	22:15	12:00
EURO STOXX 50 [®] Low Carbon Index Futures	<u>FSLC</u>	<u>07:30-</u> <u>07:50</u>	<u>07:50-</u> <u>22:00</u>	<u>22:30</u>	<u>08:00-</u> <u>22:00</u>	<u>22:15</u>	<u>12:00</u>
EURO STOXX [®] Large Index Futures	FLCE	07:30- 07:50	07:50- 22:00	22:30	08:00- 22:00	22:15	12:00
EURO STOXX [®] Mid Index Futures	LMCE	07:30- 07:50	07:50- 22:00	22:30	08:00- 22:00	22:15	12:00
[]							
STOXX [®] Europe 600 Index Futures	FXXP	07:30- 07:50	07:50- 22:00	22:30	08:00- 22:00	22:15	12:00
STOXX [®] Europe 600 ESG-X Index Futures	<u>FSEG</u>	<u>07:30-</u> <u>07:50</u>	<u>07:50-</u> <u>22:00</u>	<u>22:30</u>	<u>08:00-</u> <u>22:00</u>	<u>22:15</u>	<u>12:00</u>
STOXX [®] Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index Futures	<u>FSCI</u>	<u>07:30-</u> <u>07:50</u>	07:50- 22:00	<u>22:30</u>	08:00- 22:00	<u>22:15</u>	<u>12:00</u>
STOXX [®] Europe 600 Sector Index Futures		07:30- 07:50	07:50- 22:00	22:30	08:05- 22:00	22:15	12:00
[]							

* During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends at 12:00 CET. All times CET

[...]
